

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
November 30, 2010

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	9,021,480.28	9,220,480.00	2.2%
AA Rated	22,778,049.70	24,084,773.00	5.6%
A Rated	5,000,000.00	4,836,550.00	1.1%
Total Corporate Securities	36,799,529.98	38,141,803.00	8.9%
Mortgage-Backed Securities	214,618,850.82	225,212,390.70	52.7%
Asset-Backed Securities	1,998,791.53	2,075,595.60	0.5%
Commercial Mortgage-Backed Securities	13,397,741.33	13,957,360.20	3.3%
AAA-Rated CMBS	13,397,741.33	13,957,360.20	
U.S. Government Agency Securities	49,996,784.55	51,829,790.00	12.1%
U.S. Treasury Securities	79,704,777.70	81,540,105.00	19.1%
Accrued Interest		1,813,226.72	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	13,013,076.94	13,013,076.94	3.0%
TOTAL PORTFOLIO	\$ 409,529,552.85	\$ 427,583,348.16	100.0%
Net Income		\$ 1,051,049.85	*
Net Income to be Distributed		\$ 1,037,246.84	
Realized Capital Gain/Loss		\$ (244,503.75)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).